

Amendments to the claims (this listing replaces all prior versions):

1–13. (Canceled)

14. (Previously presented) A method for use in a visualization system comprising the steps of:

generating data representing at least one stripe indicating a range of odds of a performance measure having indicated values at a succession of times, the range of odds being based on a probability density function of the performance measure, computed from a second derivative of an option price function, for each of the succession of times,

a contour of a boundary of each stripe varying, for each of the succession of times, according to variations in the odds of the performance measure being within the range of values indicated by the stripe, as determined by the probability density function, and

displaying the stripes in the visualization system.

15. (Previously presented) The method of claim 14 in which the performance measure comprises a price of a financial asset.

16. (Original) The method of claim 14 in which the performance measure comprises a return percentage.

17. (Original) The method of claim 14 in which the performance measure comprises a tax-adjusted return percentage.

18. (Currently amended) The method of claim 14 in which generating data includes generating data representing two or more stripes, each representing a different range of odds of the values of the performance measure, and displaying includes displaying each of the two or more stripes.

19–21. (Canceled)

22. (Previously presented) The method of claim 14 in which each stripe includes two portions, one of the portions representing the odds of the performance measure having indicated values prior to a second date based on one assumption, the other of the portions representing the odds of the performance measure having indicated values after the second date based on another assumption.

23. (Previously presented) The method of claim 22 in which the second date is a date on which tax effects change from the one assumption to the other assumption.

24-27. (Canceled)

28. (Currently amended) A method for use in a visualization system comprising the steps of:

generating data representing at least one stripe that indicates a range of odds of a performance measure having indicated values at a succession of times later than a ~~given~~ date, the range of odds being based on a probability density function of the performance measure, computed from a second derivative of an option price function, for each of the succession of times,

each stripe beginning at a point ~~which~~ that represents the date and becoming broader as it extends to times later than the ~~given~~ date,

each stripe including two portions, one of the portions representing the odds of the performance measure having indicated values prior to a second date based on one assumption, the other of the portions representing the odds of the performance measure having indicated values after the second date based on another assumption,

a contour of a boundary of each stripe varying, for each of the succession of times, according to variations in the odds of the performance measure being within the range of values indicated by the stripe, as determined by the probability density function, and

displaying the stripes in the visualization system.

29. (Currently amended) A method for use in a visualization system comprising the steps of:

generating data representing a trend-following curve as a function of a price of a financial asset at a succession of ~~historical~~ times prior to a first date,

generating data representing two or more stripes, each stripe indicating a range of odds that the asset has values shown by the stripe at each time of a succession of future times after the first date, the range of odds being based on a probability density function of the price, computed from a second derivative of an option price function, for each of the succession of times,

each stripe beginning at the end of the trend-following curve at a point on the curve corresponding to the price at the first date and becoming broader as it extends to future times after the first date,

each stripe including two portions, one of the portions representing the odds of the performance measure having indicated values prior to a second date based on one assumption, the other of the portions representing the odds of the performance measure having indicated values after the second date based on another assumption,

a contour of a boundary of each stripe varying, for each of the succession of future times, according to variations in the odds of the price having the values indicated by the stripe as determined by the probability density function, and

displaying the trend line and the stripes in the visualization system.

30. (Previously presented) The method of claim 14 in which the probability density function is computed from a second derivative of a call price function.

31. (Previously presented) The method of claim 14 in which the probability density function is computed from a second derivative of a put price function.

32. (Previously presented) The method of claim 14 also comprising:  
generating data representing a trend-following curve as a function of provided values of the performance measure at a succession of times prior to a given date, the trend-following curve ending at the beginning of the at least one stripe at a point on the curve corresponding to the performance measure at the given date, and

displaying the trend-following curve in the visualization system.